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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 23/03/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 31-Mar-17			Any day expiry	2	163	163,000.00	0.00
£ / R 31-Mar-17			Any day expiry	1	31	31,000.00	0.00
\$ / R 13-Apr-17	13.00	C	Any day expiry	5	20,000	20,000,000.00	0.00
\$ / R 19-Jun-17		C	Foreign Exchange Future	165	54,668	54,668,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	14	1,087	1,087,000.00	0.00
€ / R 19-Jun-17			Foreign Exchange Future	11	418	418,000.00	0.00
AU\$ / R 19-Jun-17			Foreign Exchange Future	3	91	91,000.00	0.00
\$ / R 18-Sep-17			Foreign Exchange Future	12	2,135	2,135,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	1	100	100,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	1	8	8,000.00	0.00
\$ / R 18-Dec-17			Foreign Exchange Future	11	114	114,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	1	5	5,000.00	0.00
<b>Total Futures</b>				<b>215</b>	<b>56,420</b>	<b>56,420,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>12</b>	<b>22,400</b>	<b>22,400,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>227</b>	<b>78,820</b>	<b>78,820,000.00</b>	<b>0.00</b>